

Ref #	Hits	Search Query	DBs	Default Operator	Plurals	Time Stamp
L1	1298	brownian with motion	USPAT	OR	OFF	2005/05/13 10:25
L2	12473	congestion	USPAT	OR	OFF	2005/05/13 10:25
L3	39774	square near root	US-PGPUB; USPAT	OR	OFF	2005/05/13 10:25
L4	44728	square near root	US-PGPUB; USPAT; USOCR	OR	OFF	2005/05/13 10:25
L5	90507	trend	US-PGPUB; USPAT; USOCR	OR	OFF	2005/05/13 10:25
L6	2128	brownian with motion	US-PGPUB; USPAT; USOCR	OR	OFF	2005/05/13 10:25
L7	23742	congestion	US-PGPUB; USPAT; USOCR	OR	OFF	2005/05/13 10:28
L8	1	I4 and I5 and I6 and I7	US-PGPUB; USPAT; USOCR	OR	OFF	2005/05/13 10:29
L9	163	I4 I6	US-PGPUB; USPAT; USCCR	AND	OFF	2005/05/13 10:29
L10	45593	finance or financial	US-PGPUB; USPAT; USOCR	AND	OFF	2005/05/13 10:29
L11	23	I9 and I10	US-PGPUB; USPAT; USOCR	AND	OFF	2005/05/13 10:29

Ref #	Hits	Search Query	DBs	Default Operator	Plurals	Time Stamp
L1	1298	brownian with motion	USPAT	OR	OFF	2005/05/13 10:25
L2	12473	congestion	USPAT	OR	OFF	2005/05/13 10:25
L3	39774	square near root	US-PGPUB; USPAT	OR	OFF	2005/05/13 10:25
L4	44728	square near root	US-PGPUB; USPAT; USOCR	OR	OFF	2005/05/13 10:25
L5	90507	trend	US-PGPUB; USPAT; USOCR	OR	OFF	2005/05/13 10:25
L6	2128	brownian with motion	US-PGPUB; USPAT; USOCR	OR	OFF	2005/05/13 10:25
L7	23742	congestion	US-PGPUB; USPAT; USOCR	OR	OFF	2005/05/13 10:26
L8	1	I4 and I5 and I6 and I7	US-PGPUB; USPAT; USOCR	OR	OFF	2005/05/13 10:29
L9	163	I4:I6	US-PGPUB; USPAT; USOCR	AND	OFF	2005/05/13 10:29
L10	45593	finance or financial	US-PGPUB; USPAT; USOCR	AND	OFF	2005/05/13 10:29
L11	23	I9 and I10	US-PGPUB; USPAT; USOCR	AND	OFF	2005/05/13 10:29

	Current OR	Current XRef	Retrieval Classif	Inventor	S	C	P	2	3
1	705/38			Lui, William, Wai, Shing et al.	X				
2	705/37			Hecht, Andrew T.	X				
3	705/1			Mathews, Scott H. et al.	X				
4	705/36			Murakami, Yoshiki et al.					
5	705/37			Pandher, Gurupdesh S.					
6	705/35			Stricker, Markus					
7	705/400			Olavson, Thomas et al.	X				
8	705/36	705/37		Pandher, Gurupdesh S.					
9	705/37	257/E21.2; 257/E21.324; 257/E29.157		Lange, Jeffrey et al.					
10	705/36R			Luenberger, David G.					
11	708/250			Denk, Georg et al.					

12	705/37			Murakami, Yoshiki et al.						
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	4	5	Image Doc. Displayed	PT
1			US 20050027645	
2			US 20040267657	
3			US 20040249642	
4			US 20040215545	
5			US 20040172355	
6			US 20040133492	
7			US 20040128261	
8			US 20040128221	
9			US 20040111358	
10			US 20040064393	
11			US 20040054702	

12			US 20040044613	
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	U	1	Document ID	Issue Date	Pages	Title
13	X		US 20030236738 A1	20031225	265	Replicated derivatives having demand-based, adjustable returns, and trading exchange therefor
14	X		US 20030182246 A1	20030925	68	Applications of fractal and/or chaotic techniques
15	X		US 20030115128 A1	20030619	178	Derivatives having demand-based, adjustable returns, and trading exchange therefor
16	X		US 20030101122 A1	20030529	35	Generator libraries
17	X		US 20030101031 A1	20030529	19	Method for generating at least one sequence of random numbers approximated to sequences of numbers of a 1/f noise
18	X		US 20030074167 A1	20030417	15	Method and system for simulating implied volatility surfaces for basket option pricing
19			US 20030061152 A1	20030327	18	System and method for determining Value-at-Risk using FORM/SORM
20			US 20030033240 A1	20030213	43	Integrated electronic exchange of structured contracts with dynamic risk-based transaction permissioning
21			US 20020178101 A1	20021128	11	System and method for option pricing using a modified black scholes option pricing model
22			US 20020073007 A1	20020613	47	System, method, and computer program product for use of lattices in valuating options
23			US 20020073004 A1	20020613	16	Apparatus and method for assessing market conditions

	Current OR	Current XRef	Retrieval Classif	Inventor	S	C	P	2	3
13	705/37			Lange, Jeffrey et al.					
14	705/76	380/201; 380/278		Johnson, William Nevil Heaton et al.					
15	705/37			Lange, Jeffrey et al.					
16	705/36			Merkoulovitch, Leonid et al.					
17	703/2			Denk, Georg					
18	703/2			Browne, Sid et al.					
19	705/38			De, Rabi S. et al.	X				
20	705/37			Balson, William E. et al.	X				
21	705/36			Swift, Lawrence W.	X				
22	705/36			Ayache, Elie	X				
23	705/35			Crane, George C.	X				

	4	5	Image Doc. Displayed	PT
13			US 20030236738	
14			US 20030182246	
15			US 20030115128	
16			US 20030101122	
17			US 20030101031	
18			US 20030074167	
19			US 20030061152	
20			US 20030033240	
21			US 20020178101	
22			US 20020073007	
23			US 20020073004	

Refine Search

Search Results -

Terms	Documents
brownian and finance	7

Database:

US Pre-Grant Publication Full-Text Database
US Patents Full-Text Database
US OCR Full-Text Database
EPO Abstracts Database
JPO Abstracts Database
Derwent World Patents Index
IBM Technical Disclosure Bulletins

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L2

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Search History

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result set

DB=USPT; THES=ASSIGNEE; PLUR=YES; OP=ADJ

<u>L2</u>	brownian and finance	7	<u>L2</u>
<u>L1</u>	bootstrapping and brownian	5	<u>L1</u>

END OF SEARCH HISTORY

Hit List

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Search Results - Record(s) 1 through 7 of 7 returned.

1. Document ID: US 6879974 B1

L2: Entry 1 of 7

File: USPT

Apr 12, 2005

US-PAT-NO: 6879974

DOCUMENT-IDENTIFIER: US 6879974 B1

TITLE: Numerical stochastic integration system

DATE-ISSUED: April 12, 2005

INVENTOR-INFORMATION:

NAME	CITY	STATE	ZIP CODE	COUNTRY
Ninomiya; Syoiti	Tokyo			JP
Katai; Masayuki	Kohnosu			JP

US-CL-CURRENT: 706/62; 707/3, 707/4

Full	Title	Citation	Front	Review	Classification	Date	Reference			Claims	KOMC	Drawn D
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2. Document ID: US 6772136 B2

L2: Entry 2 of 7

File: USPT

Aug 3, 2004

US-PAT-NO: 6772136

DOCUMENT-IDENTIFIER: US 6772136 B2

TITLE: System and method for financial instrument modeling and using Monte Carlo simulation

DATE-ISSUED: August 3, 2004

INVENTOR-INFORMATION:

NAME	CITY	STATE	ZIP CODE	COUNTRY
Kant; Elaine	Austin	TX	78731	
Randall; Curt	Austin	TX	78731	

US-CL-CURRENT: 706/50; 705/35

Full	Title	Citation	Front	Review	Classification	Date	Reference			Claims	KOMC	Drawn D
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3. Document ID: US 6735580 B1

L2: Entry 3 of 7

File: USPT

May 11, 2004

US-PAT-NO: 6735580

DOCUMENT-IDENTIFIER: US 6735580 B1

TITLE: Artificial neural network based universal time series

DATE-ISSUED: May 11, 2004

INVENTOR-INFORMATION:

NAME	CITY	STATE	ZIP CODE	COUNTRY
Li; Liang	Mission Viejo	CA		
Tang; Yi	Kendall Park	NJ		
Li; Bin	Westport	CT		
Wu; Xiaohua	Mission Viejo	CA		

US-CL-CURRENT: 706/21; 706/30, 706/925

Full	Title	Citation	Front	Review	Classification	Date	Reference	Claims	KMPC	Dra w D
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 4. Document ID: US 6643631 B1

L2: Entry 4 of 7

File: USPT

Nov 4, 2003

US-PAT-NO: 6643631

DOCUMENT-IDENTIFIER: US 6643631 B1

** See image for Certificate of Correction **

TITLE: Method and system for modeling financial markets and assets using fractal activity time

DATE-ISSUED: November 4, 2003

INVENTOR-INFORMATION:

NAME	CITY	STATE	ZIP CODE	COUNTRY
Heyde; Christopher	New York	NY		

US-CL-CURRENT: 706/46; 600/300, 600/509

Full	Title	Citation	Front	Review	Classification	Date	Reference	Claims	KMPC	Dra w D
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 5. Document ID: US 6596231 B1

L2: Entry 5 of 7

File: USPT

Jul 22, 2003

US-PAT-NO: 6596231

DOCUMENT-IDENTIFIER: US 6596231 B1

TITLE: Continuous process for hyperactivation of fluids for sterilization

h e b b g e e e f e f ef b e

DATE-ISSUED: July 22, 2003

INVENTOR-INFORMATION:

NAME	CITY	STATE	ZIP CODE	COUNTRY
Catelli; Camillo	Parma			IT
Musatti; Marco	Montecchio			IT

US-CL-CURRENT: 422/28; 422/1, 422/33

[Full](#) | [Title](#) | [Citation](#) | [Front](#) | [Review](#) | [Classification](#) | [Date](#) | [Reference](#) | [Claims](#) | [KBN](#) | [Drawn](#)

6. Document ID: US 6456982 B1

L2: Entry 6 of 7

File: USPT

Sep 24, 2002

US-PAT-NO: 6456982

DOCUMENT-IDENTIFIER: US 6456982 B1

TITLE: Computer system for generating projected data and an application supporting a financial transaction

DATE-ISSUED: September 24, 2002

INVENTOR-INFORMATION:

NAME	CITY	STATE	ZIP CODE	COUNTRY
Pilipovic; Dragana N.	Chicago	IL	60614	

US-CL-CURRENT: 705/36; 705/1, 705/10, 705/35, 705/37

[Full](#) | [Title](#) | [Citation](#) | [Front](#) | [Review](#) | [Classification](#) | [Date](#) | [Reference](#) | [Claims](#) | [KBN](#) | [Drawn](#)

7. Document ID: US 5875108 A

L2: Entry 7 of 7

File: USPT

Feb 23, 1999

US-PAT-NO: 5875108

DOCUMENT-IDENTIFIER: US 5875108 A

TITLE: Ergonomic man-machine interface incorporating adaptive pattern recognition based control system

DATE-ISSUED: February 23, 1999

INVENTOR-INFORMATION:

NAME	CITY	STATE	ZIP CODE	COUNTRY
Hoffberg; Steven M.	Yonkers	NY	10701-1705	
Hoffberg-Borghesani; Linda I.	Acton	MA	01720	

US-CL-CURRENT: 700/17; 382/181, 382/190, 700/83

Full	Title	Citation	Front	Review	Classification	Date	Reference	Claims	KMIC	Drawn D
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